INITIAL
End Date: 10/19/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/20/2023
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Daily Segregation - Cover Page

Name of Company
Morgan Stanley & Co. LLC

Contact Name
Ikram Shah

Contact Phone Number
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FCM's Customer Segregated Funds Residual Interest Target (choose one):
  a. Minimum dollar amount: ; or
     235,000,000
  b. Minimum percentage of customer segregated funds required: % ; or
     0
  c. Dollar amount range between: and; or
     0 0
  d. Percentage range of customer segregated funds required between: % and %.
     0 0

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):
  a. Minimum dollar amount: ; or
     140,000,000
  b. Minimum percentage of customer secured funds required: % ; or
     0
  c. Dollar amount range between: and; or
     0 0
  d. Percentage range of customer secured funds required between: % and %.
     0 0

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
  a. Minimum dollar amount: ; or
     92,000,000
  b. Minimum percentage of cleared swaps customer collateral required: % ; or
     0
  c. Dollar amount range between: and; or
     0 0
  d. Percentage range of cleared swaps customer collateral required between: % and %.
     0 0

Attach supporting documents CH
Daily Segregation - Secured Amounts

Foreign Futures and Foreign Options Secured Amounts
Amount required to be set aside pursuant to law, rule or regulation of a foreign government or a rule of a self-regulatory organization authorized thereunder 0 [7305]

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
A. Cash 6,022,670,291 [7315]
B. Securities (at market) 2,588,777,399 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade -446,534,366 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 11,722,862 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -5,920,592 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 8,170,715,594 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount -159,012,967 [7352] 564,487 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 8,171,280,081 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 8,171,280,081 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 243,548,918 [7500]
   B. Other banks qualified under Regulation 30.7 332,607,072 [7520] 576,155,990 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 889,046,107 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 77,969,522 [7560] 967,015,629 [7570]

3. Equities with registered futures commission merchants
   A. Cash 43,397,525 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts -18,280 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 43,379,245 [7620]

4. Amounts held by clearing organizations of foreign boards of trade
   A. Cash 0 [7640]
   B. Securities 0 [7650]
   C. Amount due to (from) clearing organization - daily variation 0 [7660]
   D. Value of long option contracts 0 [7670]
   E. Value of short option contracts 0 [7675] 0 [7680]

5. Amounts held by members of foreign boards of trade
   A. Cash 5,619,977,918 [7700]
   B. Securities 1,621,761,771 [7710]
   C. Unrealized gain (loss) on open futures contracts -446,516,086 [7720]
   D. Value of long option contracts 11,722,862 [7730]
   E. Value of short option contracts -5,920,592 [7735] 6,801,025,873 [7740]

6. Amounts with other depositories designated by a foreign board of trade 0 [7760]

7. Segregated funds on hand 0 [7765]

8. Total funds in separate section 30.7 accounts 8,387,576,737 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 216,296,656 [7780]

10. Management Target Amount for Excess funds in separate section 30.7 accounts 140,000,000 [7780]

11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target 76,296,656 [7785]
### Daily Segregation - Segregation Statement

**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)**

1. **Net ledger balance**
   - A. Cash: 21,352,536,584 [7010]
   - B. Securities (at market): 11,243,528,358 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - Value: -7,048,368,019 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 361,965,157 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -431,928,894 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - Value: 25,477,733,186 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Value: 1,482,532,897 [7045]
   - Less: amount offset by customer securities: -1,482,279,886 [7047]
   - Balance: 253,011 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - Value: 25,477,986,197 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - Deposited in segregated funds bank accounts
     - A. Cash: 3,348,258,736 [7070]
     - B. Securities representing investments of customers’ funds (at market): 0 [7080]
     - C. Securities held for particular customers or option customers in lieu of cash (at market): 2,878,870,113 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 12,180,575,671 [7100]
   - B. Securities representing investments of customers’ funds (at market): 0 [7110]
   - C. Securities held for particular customers or option customers in lieu of cash (at market): 8,364,658,245 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - Value: -692,654,632 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 361,965,157 [7132]
    - B. Value of open short option contracts: -431,928,894 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 52,613,156 [7140]
    - B. Securities representing investments of customers’ funds (at market): 0 [7160]
    - C. Securities held for particular customers or option customers in lieu of cash (at market): 0 [7170]

12. **Segregated funds on hand**
    - Value: 0 [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - Value: 26,062,357,552 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - Value: 584,371,355 [7190]

15. **Management Target Amount for Excess funds in segregation**
    - Value: 235,000,000 [7194]

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - Excess: 349,371,355 [7198]
STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements

1. Net ledger balance
   A. Cash -4,816,818,673 [8500]
   B. Securities (at market) 8,665,175,007 [8510]

2. Net unrealized profit (loss) in open cleared swaps 22,584,869,262 [8520]

3. Cleared swaps options
   A. Market value of open cleared swaps option contracts purchased 0 [8530]
   B. Market value of open cleared swaps option contracts granted (sold) 0 [8540]

4. Net Equity (deficit) (add lines 1, 2, and 3) 26,433,225,596 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 213,486,609 [8560]
   Less: amount offset by customer owned securities -211,597,852 [8570] 1,888,757 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 26,435,114,353 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 2,739,144,867 [8600]
   B. Securities representing investments of cleared swaps customers' funds (at market) 0 [8610]
   C. Securities held for particular cleared swaps customers in lieu of cash (at market) 116,573,938 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 14,915,252,061 [8630]
   B. Securities representing investments of cleared swaps customers' funds (at market) 0 [8640]
   C. Securities held for particular cleared swaps customers in lieu of cash (at market) 8,548,601,069 [8650]

9. Net settlement from (to) derivatives clearing organizations 436,128,991 [8660]

10. Cleared swaps options
    A. Value of open cleared swaps long option contracts 0 [8670]
    B. Value of open cleared swaps short option contracts 0 [8680]

11. Net equities with other FCMs
    A. Net liquidating equity 0 [8690]
    B. Securities representing investments of cleared swaps customers' funds (at market) 0 [8700]
    C. Securities held for particular cleared swaps customers in lieu of cash (at market) 0 [8710]

12. Cleared swaps customer funds on hand
    A. Cash 0
    B. Securities representing investments of cleared swaps customers' funds (at market) 0
    C. Securities held for particular cleared swaps customers in lieu of cash (at market) 0 [8715]

13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 26,755,700,926 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 320,586,573 [8730]

15. Management Target Amount for Excess funds in cleared swaps segregated accounts 92,000,000 [8760]

16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management 228,586,573 [8770]